

UNITED STATES BANKRUPTCY COURT
SOUTHERN DISTRICT OF NEW YORK

In re : Chapter 11 Case No.
LEHMAN BROTHERS HOLDINGS INC., et al., : 08-13555 (JMP)
Debtors. : (Jointly Administered)

x

NOTICE OF PARTIAL TRANSFER OF CLAIM
PURSUANT TO FRBP RULE 3001(e)(2)

1. TO: Farglory Life Insurance Co Ltd (“Transferor”)
18 FL., NO 200 Keelung Rd., SEC.1
Taipei
Taiwan, 110

2. Please take notice that the transfer of [a portion of] your claim against LEHMAN BROTHERS HOLDINGS INC., et al, Case No. 08-13555 (JMP) arising from and relating to Proof of Claim No. 62783 (attached as Exhibit A hereto), has been transferred to:

Barclays Bank PLC (“Transferee”)
745 Seventh Avenue
New York, NY 10019
Telephone: (212) 412-2865
Email: daniel.crowley@barclayscapital.com
daniel.miranda@barclayscapital.com

An executed “Evidence of Transfer of Claim” is attached as Exhibit B hereto. All distributions and notices regarding the transferred portion of the claim should be sent to the Transferee as provided in Exhibit C hereto.

3. No action is required if you do not object to the transfer of your claim. However, **IF YOU OBJECT TO THE TRANSFER OF YOUR CLAIM, WITHIN 20 DAYS OF THE DATE OF THIS NOTICE, YOU MUST:**

-- FILE A WRITTEN OBJECTION TO THE TRANSFER with:

United States Bankruptcy Court
Southern District of New York
Attn: Clerk of Court
Alexander Hamilton Custom House
One Bowling Green
New York, NY 10004-1408

- **SEND A COPY OF YOUR OBJECTION TO THE TRANSFeree**
- Refer to **INTERNAL CONTROL NO.** _____ in your objection and any further correspondence related to this transfer.

4. If you file an objection, a hearing will be scheduled. **IF YOUR OBJECTION IS NOT TIMELY FILED, THE TRANSFeree WILL BE SUBSTITUTED FOR THE TRANSFEROR ON OUR RECORDS AS A CLAIMANT IN THIS PROCEEDING.**

CLERK

FOR CLERK'S OFFICE USE ONLY:

This notice was mailed to the first named party, by first class mail, postage prepaid on _____, 2009.

INTERNAL CONTROL NO. _____

Copy: (check) Claims Agent Transferee Debtors' Attorney

Deputy Clerk

EXHIBIT A

[Proof of Claim]

United States Bankruptcy Court/Southern District of New York
 Lehman Brothers Holdings Claims Processing Center
 c/o Epiq Bankruptcy Solutions, LLC
 FDR Station, P.O. Box 5076
 New York, NY 10150-5076

**LEHMAN SECURITIES PROGRAMS
 PROOF OF CLAIM**

In Re:
 Lehman Brothers Holdings Inc., et al.,
 Debtors.

Chapter 11
 Case No. 08-13555 (JMP)
 (Jointly Administered)

Filed: USBC - Southern District of New York
 Lehman Brothers Holdings Inc., Et Al.
 08-13555 (JMP) 0000062783

Note: This form may not be used to file claims other than those based on Lehman Programs Securities as listed on <http://www.lehman-docket.com> as of July 17, 2009



Name and address of Creditor: (and name and address where notices should be sent if different from Creditor) Lehman Brothers International (Europe) (in administration)
 25 Bank Street
 London
 E14 5LE
 United Kingdom
 Attn: Steven Anthony Pearson
 See attached for additional contact information

Check this box to indicate that this claim amends a previously filed claim.

Court Claim Number: _____
 (If known)

Filed on: _____

Telephone number: see attached Email Address: see attached

Name and address where payment should be sent (if different from above)

Check this box if you are aware that anyone else has filed a proof of claim relating to your claim. Attach copy of statement giving particulars.

Telephone number: Email Address:

1. Provide the total amount of your claim based on Lehman Programs Securities. Your claim amount must be the amount owed under your Lehman Programs Securities as of September 15, 2008, whether you owned the Lehman Programs Securities on September 15, 2008 or acquired them thereafter, and whether such claim matured or became fixed or liquidated before or after September 15, 2008. The claim amount must be stated in United States dollars, using the exchange rate as applicable on September 15, 2008. If you are filing this claim with respect to more than one Lehman Programs Security, you may attach a schedule with the claim amounts for each Lehman Programs Security to which this claim relates.

Amount of Claim: \$ see attached (Required)

Check this box if the amount of claim includes interest or other charges in addition to the principal amount due on the Lehman Programs Securities.

2. Provide the International Securities Identification Number (ISIN) for each Lehman Programs Security to which this claim relates. If you are filing this claim with respect to more than one Lehman Programs Security, you may attach a schedule with the ISINs for the Lehman Programs Securities to which this claim relates.

International Securities Identification Number (ISIN): see attached (Required)

3. Provide the Clearstream Bank Blocking Number, Euroclear Bank Electronic Reference Number, or other depository blocking reference number, as appropriate (each, a "Blocking Number") for each Lehman Programs Security for which you are filing a claim. You must acquire a Blocking Number from your accountholder (i.e. the bank, broker or other entity that holds such securities on your behalf). If you are filing this claim with respect to more than one Lehman Programs Security, you may attach a schedule with the Blocking Numbers for each Lehman Programs Security to which this claim relates.

Clearstream Bank Blocking Number, Euroclear Bank Electronic Instruction Reference Number and or other depository blocking reference number: see attached

(Required)

4. Provide the Clearstream Bank, Euroclear Bank or other depository participant account number related to your Lehman Programs Securities for which you are filing this claim. You must acquire the relevant Clearstream Bank, Euroclear Bank or other depository participant account number from your accountholder (i.e. the bank, broker or other entity that holds such securities on your behalf). Beneficial holders should not provide their personal account numbers.

Accountholders Euroclear Bank, Clearstream Bank or Other Depository Participant Account Number: 97816 EUROCLEAR

(Required)

5. Consent to Euroclear Bank, Clearstream Bank or Other Depository: By filing this claim, you consent to, and are deemed to have authorized, Euroclear Bank, Clearstream Bank or other depository to disclose your identity and holdings of Lehman Programs Securities to the Debtors for the purpose of reconciling claims and distributions.

Date.

10/29/09

Signature: The person filing this claim must sign it. Sign and print name and title, if any, of the creditor or other person authorized to file this claim and state address and telephone number if different from the notice address above. Attach copy of power of attorney, if any. M. J. Andrew Jervis
 Administrator (acting as agent and without personal liability)

FOR COURT USE ONLY

FILED / RECEIVED

NOV 02 2009

EPIQ BANKRUPTCY SOLUTIONS, LLC

Penalty for presenting fraudulent claim: Fine of up to \$500,000 or imprisonment for up to 5 years, or both. 18 U.S.C. §§ 152 and 3571

MICHAEL JOHN ANDREW JERVIS
 Administrator (acting as agent and without personal liability)

**ATTACHMENT TO LEHMAN PROGRAMS SECURITIES CLAIM
OF LEHMAN BROTHERS INTERNATIONAL (EUROPE) (IN ADMINISTRATION)**

1. Lehman Brothers International (Europe) (in administration) (including all of its international branches, "LBIE"), acting through one of Steven Anthony Pearson, Michael John Andrew Jervis, Dan Yoram Schwarzmann or Anthony Victor Lomas (together, the "Administrators" and each an "Administrator") as agents for LBIE and without personal liability, hereby files this Lehman Programs Securities (as defined in the Bar Date Order dated July 2, 2009, "LPS") omnibus claim (the "LPS Omnibus Claim") against Lehman Brothers Holdings Inc. ("LBHI" and, together with its direct and indirect subsidiaries, the "Lehman Group"), case number 08-13555 (JMP) (the "Bankruptcy Proceeding") in the United States Bankruptcy Court for the Southern District of New York (the "Bankruptcy Court"). LBIE files this LPS Omnibus Claim in connection with the LPS bar date for the purpose of preserving the rights of its clients (which term, for the avoidance of doubt, means in this LPS Omnibus Claim, LBIE's own clients and the clients of LBIE's affiliates) on whose behalf this LPS Omnibus Claim is made under title 11 of the United States Code (the "Bankruptcy Code"). This LPS Omnibus Claim, including, without limitation, each of the values identified herein and in any supporting workpapers attached hereto, has been calculated to the best of the Administrators' knowledge in reliance on LBIE's books and records as of the date of this filing and as qualified in every respect as set forth in greater detail herein. LBIE reserves the right to supplement, amend or correct the claim population and each claim value or value placeholder reported in this LPS Omnibus Claim.

I. BACKGROUND

2. LBIE (an unlimited company incorporated in England and Wales with registered number 02538254) was the principal trading company of the Lehman Group in Europe. LBIE's business involved the global provision of a wide range of financial services and products, including trading and broking, equity and fixed income instruments and financial derivatives on behalf of its clients and itself. LBHI was the parent holding company in the United States of the Lehman Group, which provided a wide array of financial services in equity and fixed income sales, trading and research, investment banking, asset management, private investment management and private equity. LBHI and LBIE functioned as part of an integrated, international financial group whose businesses were closely intertwined.

3. On September 15, 2008, LBIE was placed into administration by order of the High Court of England and Wales (the "Administration Date"). On the same date, LBHI filed for bankruptcy protection in the Bankruptcy Court pursuant to chapter 11 of the Bankruptcy Code (the "Filing Date").

II. DESCRIPTION OF LPS OMNIBUS CLAIM

4. LBIE asserts and reserves the rights of its clients, whose holdings are identified in the supporting workpapers attached hereto, under the Bankruptcy Code, and other applicable law, with respect to their claims, whether or not such clients have independently filed a claim on their own behalf in the Bankruptcy Proceeding. LBIE has identified the LPS holdings reflected in the attached schedule (the "LPS Holdings") by comparing its own books and records against the LPS list dated July 17, 2009 (as amended on September 23, 2009) provided by LBHI on its website (the "LPS List"). LBIE has custody of the LPS Holdings, each of which are guaranteed by LBHI. LBIE holds the LPS Holdings for its clients and/or for clients of its affiliates. LBIE estimates that the aggregate amount owing by LBHI to LBIE's clients in connection with Account Number 97816 at EUROCLEAR, subject in

all respects to the reservation of rights and the further discussion as set forth herein, is not less than USD 2,084,741,055 (the "Valuation") as displayed in the schedule attached hereto.

5. With respect to bonds, the Valuation has been calculated as the nominal position multiplied by a factor of one multiplied by accrued interest where applicable and then converted to a USD equivalent using the appropriate exchange rate from Lehman Group systems as at September 15, 2008. Where applicable and/or where possible, the accrued interest has been calculated from the last coupon payment date to September 15, 2008, but due to limited access to the requisite Lehman Group systems post-September 15, 2008, such calculations have been based on alternative sources of information, which are still in the process of being validated.

III. RESERVATION OF RIGHTS

6. The relationship between LBIE and other members of the Lehman Group, including LBHI, was extremely complex. The relationship became more complex upon and after the Administration Date because, among other reasons, the regular maintenance and functioning of the IT systems and resources on which LBIE relied to monitor and record its security and custody positions effectively ceased on the Administration Date. Further, due to the global separation of the Lehman Group since September 15, 2008, there are differences between the internal data platforms and IT systems that various members of the Lehman Group, including LBHI, may continue to use versus the IT systems and resources that LBIE may continue to use. These practical complexities, together with difficulties surrounding the evaluation and interpretation of the underlying contractual documentation and electronic records of the LPS Omnibus Claim, require substantial resources and expertise to analyze and overcome. This lack of access to full books and records, all systems, and requisite personnel impacts LBIE and other members of the Lehman Group alike.

7. This LPS Omnibus Claim is necessarily being filed in reliance on the Administrators' best understanding of LBIE's books and records as of the date of this filing. The Administrators have only had access to LBIE's books and records since the Administration Date. LBIE reserves all rights to update, revise and supplement the data supporting this LPS Omnibus Claim, including with respect to, but not limited to, the valuation of securities as described herein, as LBIE continues to reconcile its books and records with LBHI and other members of the Lehman Group as applicable. LBIE's clients do not waive any right to amounts due for the LPS Omnibus Claim asserted herein by not stating a specific amount due for any such claims at this time.

8. This LPS Omnibus Claim has been made for and on behalf of LBIE's clients. To the extent that new or better information becomes available which indicates that one, some or all of the LPS Holdings are in fact held by LBIE for itself, LBIE reserves all of its rights with respect to such LPS Holdings, and will amend the relevant LPS Claim(s) filed by LBIE and/or this LPS Omnibus Claim accordingly.

9. Valuations have been performed using the best data reasonably available in the period before the Bar Date. Valuations are subject to change should more or better data become available with respect to the following non-exhaustive list of valuation components: (i) despite best efforts to ascertain the complete set of depot settlement data with respect to failed and pending trades, such data is unavailable to LBIE as certain of such data is in the control of other custodians, some of which may confront the same systems and personnel problems that LBIE currently faces; (ii) corporate actions and events and coupons payable data prior to September 15, 2008 are not included due to the need to correct underlying system data before calculating their impact; (iii) LBIE's access to and visibility of information pertaining to the movement of securities post-September 12, 2008 has been

substantially hindered if not terminated completely; (iv) certain pricing factors, including but not limited to inflation indices and multi-currency bonds; (v) with respect to warrant securities that were difficult to value, LBIE has not yet ascribed a value to each such warrant security for the purpose of estimating the amount of the claim in relation thereto; (vi) with respect to securities that have embedded derivatives that effect the principal payout, LBIE is not currently able to compute the impact of the default of the issuer of the security given the complexity and burdensome nature of such exercise; and (vii) other variables.

10. Moreover, except as otherwise noted herein or in the exhibits hereto, the securities positions reflect depot positions per LBIE's records as of September 12, 2008. LBIE explicitly reserves its right to supplement, amend or revise the LPS Omnibus Claim to reflect valuations as more information becomes available.

11. Populations of LPS have been reflected in the attached schedule using the best data reasonably available in the period before the Bar Date. Populations are subject to change should more or better data become available with respect to the following non-exhaustive list of factors affecting populations: (i) certain custodian information about transactions is unavailable to LBIE as well as other members of the Lehman Group; (ii) the process of reconciliation with LBHI, other members of the Lehman Group, other custodians, street-side counterparties, and clients is still ongoing and may result in additions to or decreases from the populations of LPS, which may include certain positions about which LBIE has received queries from certain affiliates, but with respect to which no reconciliation has yet been completed; (iii) trades were mis-booked during the pre-administration period and can only be identified and rectified after intensive manual investigation; and (iv) other factors.

12. LBHI is the guarantor of all LPS, and it is LBHI's books and records that would reflect any and all offerings of foreign Lehman paper that should have been included in the LPS List. LBIE is not in a position to ensure that the LPS List is complete. While LBIE reviewed its books and records for any LPS-qualifying securities that it purchased or holds, and made additions to the LPS List before it was finalized by LBHI, as discussed throughout this LPS Omnibus Claim, LBIE's access to all systems and records is limited. Accordingly, LBIE reserves all rights of its clients to, among other things, supplement this LPS Omnibus Claim should new LPS-qualifying securities not included in the LPS List be discovered after the date of this filing.

13. The claims not denominated in USD have been converted to USD for the purpose of this submission. In general, LBIE has relied on exchange rates taken from Lehman Group systems as at September 15, 2008. Ultimately, LBIE reserves its clients' rights as to the appropriate foreign exchange rates upon which to base any of its clients' claims.

14. LBIE hereby asserts on behalf of its clients a claim for interest and other costs including but not limited to attorneys' fees and/or other professional fees on the constituent parts of the LPS Omnibus Claim where appropriate and expressly reserves the right to amend the LPS Omnibus Claim accordingly.

15. As per the Bar Date Order dated July 2, 2009, LBIE has not attached any documentation supporting the LPS Omnibus Claim other than the attached schedule. LBIE will use its reasonable efforts to make relevant contracts, agreements and other information pertinent to the LPS Omnibus Claim available upon reasonable request by LBHI in a manner and time to be agreed by the parties.

16. To the extent that any portion of the LPS Omnibus Claim is entitled to administrative priority status under section 507 of the Bankruptcy Code, LBIE claims such priority status to the maximum amount allowed by law on behalf of its clients. The filing of this LPS Omnibus Claim shall in no way be deemed a waiver of LBIE's right to assert on behalf of its clients that any or all of the amounts owed to LBIE's clients by LBHI are entitled to administrative priority status.

17. LBIE's clients reserve the right to assert any basis for recovery of cash, securities or other assets from LBHI under any legal or equitable theory including, without limitation, indemnification, breach of fiduciary duty, unjust enrichment, conversion, constructive trust, return of property otherwise not properly within LBHI's bankruptcy estate, treatment in accordance with the regulations of the Financial Services Authority or other potentially applicable US or non-US laws and regulation or other priority treatment with respect to each of the claims asserted herein.

18. LBIE does not waive any right or rights of action that LBIE's clients have or may have against LBHI's estate or any other entity. LBIE reserves any and all rights its clients have or may have with respect to any other agreements that may exist between LBIE's clients and LBHI, including without limitation, any rights of setoff, recoupment or netting. Nothing herein shall be deemed a waiver by LBIE's clients of any of their rights and remedies in connection with such agreements.

19. By filing this LPS Omnibus Claim, LBIE does not submit itself or its clients to the jurisdiction of the Bankruptcy Court or any other U.S. court or tribunal for any purpose other than with respect to this LPS Omnibus Claim. Where U.S. jurisdiction does exist with respect to this LPS Omnibus Claim, LBIE does not waive or release its rights to, on behalf of its clients, (i) withdraw the reference or (ii) a jury trial with respect to the subject matter of this LPS Omnibus Claim, any objection thereto or other proceeding that may be commenced in this case against or otherwise involving LBIE. By filing this LPS Omnibus Claim, neither LBIE nor its clients waive any of their rights and remedies against any other person or entity who may be liable for all or part of the claims set forth herein, whether another affiliate of LBHI, or an assignee, separate guarantor or otherwise. LBIE and its clients reserve all rights to assert (i) any claim, defense, offset or other right against any party, including but not limited to LBHI or any of its affiliated debtors or non-debtors, in a foreign jurisdiction, including but not limited to claims based on U.S. and U.K. or other foreign law, and (ii) any claims, defenses, offsets or other rights available to them under U.S. or any other jurisdiction's law in the event LBHI asserts counterclaims or affirmative claims against LBIE or its clients in the Bankruptcy Court. Furthermore, LBIE asserts that any counterclaim or affirmative claim by LBHI against LBIE or its clients must be asserted in its applicable foreign proceeding, whether in the U.K. or in another foreign jurisdiction, and LBIE and its clients reserve the right to assert therein any claim, defense, offset or other right that may be asserted in such U.K. or other foreign proceeding. LBIE and its clients further reserve all rights to assert that, under principles of equity or comity or otherwise, a court other than the Bankruptcy Court would be the appropriate forum in which to hear and decide any matter in connection with this LPS Omnibus Claim.

20. This LPS Omnibus Claim is not intended to be and shall not be construed as (a) an election of remedies; (b) a waiver of any defaults; or (c) a waiver or limitation of any rights, remedies, claims or interests of LBIE and/or LBIE's clients.

21. LBIE reserves the right to replace, amend or supplement this LPS Omnibus Claim at any time and in any respect, including, without limitation, for the purpose of (a) setting forth or changing the basis of the claims described herein and (b) providing further description or evidence of such claims.

In the event that any order of the Bankruptcy Court is entered into which effects: (i) a recharacterization or subordination of claims, including without limitation, this LPS Omnibus Claim; (ii) substantive consolidation of some or all of the LBHI affiliated debtors with any of their affiliates; or (iii) any other similar remedy, the rights of LBIE to file additional proofs of claim or amended proofs of claim against LBHI or any of its affiliates on behalf of LBIE's clients is specifically reserved. This LPS Omnibus Claim is submitted without prejudice to any of LBIE's rights or those of its clients in all respects.

22. The Administrators have signed this LPS Omnibus Claim as agents for and on behalf of LBIE and neither they, their firm, partners, employees, agents, advisers or representatives shall incur any personal liability whatsoever in respect of, or in relation to, this LPS Omnibus Claim. The exclusion of liability set out in this paragraph shall arise and continue notwithstanding the termination of the agency of the Administrators and shall operate as a waiver of any claims in tort as well as under the laws of contract.

IV. NOTICES

23. Notices regarding this LPS Omnibus Claim should be sent to

Lehman Brothers International (Europe) (in administration)
25 Bank Street
London
E14 5LE
United Kingdom
Attn: Steven Anthony Pearson as Joint Administrator of Lehman Brothers International (Europe)

and

PricewaterhouseCoopers LLP
Plumtree Court
London
EC4A 4HT
United Kingdom
Attn: Steven Anthony Pearson

with a copy to:

Linklaters LLP
1345 Avenue of the Americas
New York, NY 10105
Attn: Titia Holtz
Kiah Beverly-Graham
Phone: (212) 903-9000

International Securities Identification Number (ISIN)	Blocking Reference	Depository Account Number	Instrument type	Position	Currency	Valuation - Underlying Currency Amount	Valuation - USD Equivalent	FX Rate at 15/09/2008	Includes Coupon Interest Accrual
X\$0335150264	6045750	97816 Floating * 97815 Floating *	400,000,000 JPY	400,000,000	JPY	400,000,000	400,000,000	0.0095	3.747,408
X\$03351527656	6045759	97816 Floating	7,000,000 NZD	7,000,000	NZD	7,000,000	7,000,000	0.6571	-
X\$0335155103	6045756	97816 Floating	7,000,000 AUD	7,000,000	AUD	7,000,000	7,000,000	0.8063	-
X\$0335095904	6045735	97816 Floating	7,000,000 AUD	7,000,000	AUD	7,000,000	7,000,000	0.8063	-
X\$0335011704	6045738	97816 Floating	7,000,000 NZD	7,000,000	NZD	7,000,000	7,000,000	0.6571	-
X\$03350116926	6045753	97816 Floating	7,000,000 AUD	7,000,000	AUD	7,000,000	7,000,000	0.8063	-
X\$0334757268	6045752	97816 Floating	290,000,000 JPY	290,000,000	JPY	290,000,000	290,000,000	0.0095	2.753,121
X\$03348426715	6045751	97816 Floating	400,000,000 JPY	400,000,000	JPY	400,000,000	400,000,000	0.0095	3.747,408
X\$0334915931	6045754	97816 Floating	7,000,000 AUD	7,000,000	AUD	7,000,000	7,000,000	0.8063	-
X\$0334939161	6045748	97816 Floating	50,000,000 JPY	50,000,000	JPY	50,000,000	50,000,000	0.0095	474,876
X\$0334794767	6045032	97816 Floating	10,000,000 USD	10,000,000	USD	10,000,000	10,000,000	10.055,276	Yes
X\$0340568616	6045750	97816 Floating	270,000,000 JPY	270,000,000	JPY	270,000,000	270,000,000	0.0095	2.563,251
X\$0340124944	6045748	97816 Floating	7,000,000 AUD	7,000,000	AUD	7,000,000	7,000,000	0.8063	-
X\$034674658	6045747	97816 Floating	7,000,000 AUD	7,000,000	AUD	7,000,000	7,000,000	0.8063	-
X\$03484426715	6045741	97816 Fixed	7,000,000 AUD	7,000,000	AUD	7,000,000	7,000,000	0.8063	-
X\$034872408	6045748	97816 Floating	7,000,000 AUD	7,000,000	AUD	7,000,000	7,000,000	0.8063	-
X\$0348519178	6045743	97816 Floating	7,000,000 AUD	7,000,000	AUD	7,000,000	7,000,000	0.8063	-
X\$0348514791	6045740	97816 Floating	7,000,000 AUD	7,000,000	AUD	7,000,000	7,000,000	0.8063	-
X\$0345215798	6045741	97816 Floating	5,000,000 AUD	5,000,000	AUD	5,000,000	5,000,000	0.8063	-
X\$0344890710	6045745	97816 Floating	5,000,000 AUD	5,000,000	AUD	5,000,000	5,000,000	0.8063	-
X\$0344530658	6045742	97816 Floating	100,000,000 JPY	100,000,000	JPY	100,000,000	100,000,000	0.0095	562,517
X\$0344549141	6045744	97816 Floating	7,000,000 AUD	7,000,000	AUD	7,000,000	7,000,000	0.8063	-
X\$0344142602	6045734	97816 Floating	100,000,000 JPY	100,000,000	JPY	100,000,000	100,000,000	0.0095	949,362
X\$0344101943	6045745	97816 Fixed	7,000,000 NZD	7,000,000	NZD	7,000,000	7,000,000	0.6571	-
X\$034410173	6045736	97816 Floating	7,000,000 AUD	7,000,000	AUD	7,000,000	7,000,000	0.8063	-
X\$0344086552	6045738	97816 Floating	5,000,000 USD	5,000,000	USD	5,000,000	5,000,000	0.0095	5,043,750
X\$0343794400	6045737	97816 ZCB	7,000,000 AUD	7,000,000	AUD	7,000,000	7,000,000	0.8063	-
X\$0343642005	6045739	97816 Floating	7,000,000 NZD	7,000,000	NZD	7,000,000	7,000,000	0.6571	-
X\$0343584602	6045733	97816 Floating	500,000,000 JPY	500,000,000	JPY	500,000,000	500,000,000	0.0095	4,767,857
X\$0343417104	6045731	97816 Floating	500,000,000 JPY	500,000,000	JPY	500,000,000	500,000,000	0.0095	4,767,857
X\$0343276409	6045730	97816 Floating	500,000,000 JPY	500,000,000	JPY	500,000,000	500,000,000	0.0095	4,767,857
X\$0342598711	6045729	97816 Floating	7,000,000 NZD	7,000,000	NZD	7,000,000	7,000,000	0.6571	-
X\$0342598598	6045728	97816 Floating	18,000,000 USD	18,000,000	USD	18,000,000	18,000,000	0.0095	5,643,750
X\$0342598598	6045727	97816 Floating	6,000,000 AUD	6,000,000	AUD	6,000,000	6,000,000	0.8063	-
X\$0342124620	6045726	97816 ZCB	7,000,000 NZD	7,000,000	NZD	7,000,000	7,000,000	0.6571	-
X\$0342123477	6045723	97816 Floating	9,000,000 AUD	9,000,000	AUD	9,000,000	9,000,000	0.8063	-
X\$0342176055	6045725	97816 Floating	7,000,000 AUD	7,000,000	AUD	7,000,000	7,000,000	0.8063	-
X\$0342176727	6045727	97816 Fixed	6,000,000 AUD	6,000,000	AUD	6,000,000	6,000,000	0.8063	-
X\$0342046200	6045724	97816 Fixed	7,000,000 AUD	7,000,000	AUD	7,000,000	7,000,000	0.8063	-
X\$0342047840	6045721	97816 Floating	7,000,000 AUD	7,000,000	AUD	7,000,000	7,000,000	0.8063	-
X\$03420461042	6045721	97816 Floating	7,500,000 NZD	7,500,000	NZD	7,500,000	7,500,000	0.6571	-
X\$03420461002	6045715	97816 ZCB	7,500,000 NZD	7,500,000	NZD	7,500,000	7,500,000	0.6571	-
X\$0342045527	6045722	97816 Floating	7,000,000 NZD	7,000,000	NZD	7,000,000	7,000,000	0.6571	-
X\$0342045189	6045718	97816 Floating	100,000,000 JPY	100,000,000	JPY	100,000,000	100,000,000	0.0095	949,352
X\$0342045097	6045716	97816 Floating	7,000,000 AUD	7,000,000	AUD	7,000,000	7,000,000	0.8063	-
X\$0342044920	6045720	97816 Floating	7,000,000 AUD	7,000,000	AUD	7,000,000	7,000,000	0.8063	-
X\$0342044780	6045708	97816 Floating	7,000,000 AUD	7,000,000	AUD	7,000,000	7,000,000	0.8063	-
X\$0342044500	6045705	97816 Floating	7,000,000 AUD	7,000,000	AUD	7,000,000	7,000,000	0.8063	-
X\$03420440110	6045712	97816 Floating	14,000,000 NZD	14,000,000	NZD	14,000,000	14,000,000	0.6571	-
X\$03420461040	6045713	97816 Floating	7,500,000 NZD	7,500,000	NZD	7,500,000	7,500,000	0.6571	-
X\$0342045700	6045709	97816 ZCB	7,500,000 NZD	7,500,000	NZD	7,500,000	7,500,000	0.6571	-
X\$0342045711	6045711	97816 Floating	14,000,000 AUD	14,000,000	AUD	14,000,000	14,000,000	0.8063	-
X\$0342045677	6045710	97816 Floating	190,000,000 JPY	190,000,000	JPY	190,000,000	190,000,000	0.0095	949,352
X\$03420452050	6045712	97816 Floating	40,000,000 USD	40,000,000	USD	40,000,000	40,000,000	0.0095	40,047,222
X\$03420454500	6045708	97816 Floating	30,000,000 USD	30,000,000	USD	30,000,000	30,000,000	0.0095	30,035,417
X\$0342045999	6045705	97816 Floating	15,000,000 AUD	15,000,000	AUD	15,000,000	15,000,000	0.8063	-
X\$03420460440	6045707	97816 Floating	20,000,000 NZD	20,000,000	NZD	20,000,000	20,000,000	0.6571	-
X\$0342046066	6045704	97816 Floating	15,000,000 AUD	15,000,000	AUD	15,000,000	15,000,000	0.8063	-
X\$0342046702	6045702	97816 Floating	10,000,000 NZD	10,000,000	NZD	10,000,000	10,000,000	0.6571	-
X\$0342046711	6045700	97816 Floating	7,000,000 AUD	7,000,000	AUD	7,000,000	7,000,000	0.8063	-
X\$0342046598	6045708	97816 Floating	7,000,000 AUD	7,000,000	AUD	7,000,000	7,000,000	0.8063	-
X\$0342046599	6045705	97816 Floating	7,000,000 NZD	7,000,000	NZD	7,000,000	7,000,000	0.6571	-
X\$0342046691	6045691	97816 Floating	7,000,000 NZD	7,000,000	NZD	7,000,000	7,000,000	0.6571	-
X\$0342046692	6045692	97816 Floating	7,000,000 NZD	7,000,000	NZD	7,000,000	7,000,000	0.6571	-
X\$0342046693	6045693	97816 Floating	7,000,000 NZD	7,000,000	NZD	7,000,000	7,000,000	0.6571	-
X\$0342046694	6045694	97816 Floating	7,000,000 NZD	7,000,000	NZD	7,000,000	7,000,000	0.6571	-
X\$0342046695	6045695	97816 Floating	7,000,000 NZD	7,000,000	NZD	7,000,000	7,000,000	0.6571	-
X\$0342046696	6045696	97816 Floating	7,000,000 NZD	7,000,000	NZD	7,000,000	7,000,000	0.6571	-
X\$0342046701	6045701	97816 Floating	7,000,000 NZD	7,000,000	NZD	7,000,000	7,000,000	0.6571	-
X\$0342046702	6045700	97816 Floating	7,000,000 NZD	7,000,000	NZD	7,000,000	7,000,000	0.6571	-
X\$0342046703	6045705	97816 Floating	7,000,000 NZD	7,000,000	NZD	7,000,000	7,000,000	0.6571	-
X\$0342046704	6045702	97816 Floating	7,000,000 NZD	7,000,000	NZD	7,000,000	7,000,000	0.6571	-
X\$0342046705	6045701	97816 Floating	7,000,000 NZD	7,000,000	NZD	7,000,000	7,000,000	0.6571	-
X\$0342046706	6045703	97816 Floating	7,000,000 NZD	7,000,000	NZD	7,000,000	7,000,000	0.6571	-
X\$0342046707	6045704	97816 Floating	7,000,000 NZD	7,000,000	NZD	7,000,000	7,000,000	0.6571	-
X\$0342046708	6045705	97816 Floating	7,000,000 NZD	7,000,000	NZD	7,000,000	7,000,000	0.6571	-
X\$0342046709	6045706	97816 Floating	7,000,000 NZD	7,000,000	NZD	7,000,000	7,000,000	0.6571	-
X\$0342046710	6045707	97816 Floating	7,000,000 NZD	7,000,000	NZD	7,000,000	7,000,000	0.6571	-
X\$0342046711	6045708	97816 Floating	7,000,000 NZD	7,000,000	NZD	7,000,000	7,000,000	0.6571	-
X\$0342046712	6045705	97816 Floating	7,000,000 NZD	7,000,000	NZD	7,000,000	7,000,000	0.6571	-
X\$0342046713	6045702	97816 Floating	7,000,000 NZD	7,000,000	NZD	7,000,000	7,000,000	0.6571	-
X\$0342046714	6045701	97816 Floating	7,000,000 NZD	7,000,000	NZD	7,000,000	7,000,000	0.6571	-
X\$0342046715	6045703	97816 Floating	7,000,000 NZD	7,000,000	NZD	7,000,000	7,000,000	0.6571	-
X\$0342046716	6045704	97816 Floating	7,000,000 NZD	7,000,000	NZD	7,000,000	7,000,000	0.6571	-
X\$0342046717	6045705	97816 Floating	7,000,000 NZD	7,000,000	NZD	7,000,000	7,000,000	0.6571	-
X\$0342046718	6045706	97816 Floating	7,000,000 NZD	7,000,000	NZD	7,000,000	7,000,000		

International Securities Identification Number (ISIN)	Blocking Reference	Depository Account Number	Instrument type	Position	Currency	Valuation - Underlying Currency Amount	FX Rate at 15/09/2008	Valuation - USD Equivalent	Includes Coupon Interest Accrued
XSD35144524	0145612	971151FCB	Fixed	7,200,000	AUD	7,000,000	0.8693	5,643.750	
XSD35144341	6145653	971151FCB	Fixed	7,000,000	AUD	7,000,000	0.8693	5,643.750	
XSD35143284	6145659	971151ZCB	Floating	7,000,000	AUD	7,000,000	0.8693	5,643.750	
XSD34704524	6145668	971151ZCB	Floating	7,000,000	AUD	7,000,000	0.8693	5,643.750	
XSD345975	6145675	971151ZCB	Floating	7,000,000	AUD	7,000,000	0.8693	5,643.750	
XSD3450599	6145674	971151ZCB	Floating	7,000,000	AUD	7,000,000	0.8693	5,643.750	
XSD3450326	6145676	971151ZCB	Floating	7,000,000	AUD	7,000,000	0.8693	5,643.750	
XSD34522417	6145677	971151ZCB	Floating	7,000,000	AUD	7,000,000	0.8693	5,643.750	
XSD347172084	6145680	971151ZCB	Floating	17,000,000	AUD	17,000,000	0.8693	13,754.750	Yes
XSD347171872	6145678	971151ZCB	Floating	33,000,000	AUD	33,116,886	0.8693	26,700,459	Yes
XSD347171799	6145679	971151ZCB	Floating	17,000,000	AUD	17,000,000	0.8693	13,754.750	Yes
XSD34063445	6145672	971151ZCB	Floating	2,000,000	AUD	2,000,000	0.8693	1,643.750	
XSD339667106	6145671	971151ZCB	Floating	120,000,000	JPY	120,000,000	0.0095	1,139,222	
XSD331653823	6145668	971151ZCB	Floating	7,000,000	AUD	7,000,000	0.8693	5,643.750	
XSD3310567	6145670	971151ZCB	Floating	510,000,000	JPY	510,000,000	0.0095	4,841,896	
XSD33106259	6145667	971151ZCB	Floating	340,000,000	JPY	340,000,000	0.0095	3,227,737	
XSD3274785	6145673	971151ZCB	Floating	7,000,000	AUD	7,000,000	0.8693	5,643.750	
XSD3213843	6145669	971151ZCB	Floating	7,000,000	AUD	7,000,000	0.8693	5,643.750	
XSD3210443	6145664	971151ZCB	Floating	7,000,000	AUD	7,000,000	0.8693	5,643.750	
XSD3186856	6145659	971151ZCB	Floating	100,000,000	JPY	100,000,000	0.0095	10,127,776	
XSD3181187	6145651	971151ZCB	Floating	7,000,000	JPY	7,000,000	0.0095	5,643.750	
XSD3106259	6145661	971151ZCB	Floating	7,000,000	NZD	7,000,000	0.6571	4,598,700	
XSD3106258	6145663	971151ZCB	Floating	7,000,000	NZD	7,000,000	0.6571	4,599,700	
XSD31472281	6145667	971151ZCB	Floating	1,000,000	AUD	1,007,500	0.8693	812,297	Yes
XSD31046723	6145665	971151ZCB	Floating	4,000,000	AUD	4,000,000	0.8693	3,225,000	
XSD31046040	6145661	971151ZCB	Floating	7,000,000	AUD	7,000,000	0.8693	5,643.750	
XSD31046520	6145665	971151ZCB	Floating	7,000,000	AUD	7,000,000	0.8693	5,643.750	
XSD31046490	6145661	971151ZCB	Floating	7,000,000	AUD	7,000,000	0.8693	5,643.750	
XSD310464726	6145667	971151ZCB	Floating	3,000,000	AUD	3,000,000	0.8693	2,418,750	
XSD310464726	6145667	971151ZCB	Floating	7,000,000	AUD	7,000,000	0.8693	5,643.750	
XSD30687782	6145668	971151ZCB	Floating	110,000,000	JPY	110,000,000	0.0095	1,044,287	
XSD30724229	6145662	971151ZCB	Floating	7,000,000	AUD	7,000,000	0.8693	5,643.750	
XSD30204140	6145668	971151ZCB	Floating	300,000,000	JPY	300,000,000	0.0095	2,848,096	
XSD30204770	6145667	971151ZCB	Floating	250,000,000	JPY	250,000,000	0.0095	2,373,340	
XSD3287877	6145650	971151ZCB	Floating	10,000,000	USD	10,081,487	0.0095	10,081,487	
XSD32878769	6145656	971151ZCB	Floating	7,000,000	AUD	7,000,000	0.8693	5,643.750	
XSD328687782	6145652	971151ZCB	Floating	110,000,000	JPY	110,000,000	0.0095	10,081,487	
XSD3293724	6145651	971151ZCB	Floating	7,000,000	AUD	7,000,000	0.8693	5,643.750	
XSD32907531	6145654	971151ZCB	Floating	240,000,000	JPY	240,000,000	0.0095	2,278,445	
XSD32868561	6145662	971151ZCB	Floating	7,000,000	AUD	7,000,000	0.8693	5,643.750	
XSD32868561	6145637	971151ZCB	Floating	240,000,000	JPY	240,000,000	0.0095	2,278,445	
XSD32868561	6145649	971151ZCB	Floating	7,000,000	AUD	7,000,000	0.8693	5,643.750	
XSD32868561	6145643	971151ZCB	Floating	7,000,000	AUD	7,000,000	0.8693	5,643.750	
XSD328537421	6145645	971151ZCB	Floating	300,000,000	JPY	300,000,000	0.0095	2,848,096	
XSD32713356	6145640	971151ZCB	Floating	7,000,000	AUD	7,000,000	0.8693	5,643.750	
XSD32713356	6145652	971151ZCB	Floating	50,000,000	AUD	50,000,000	0.8693	4,663,396	
XSD327293149	6145633	971151ZCB	Floating	7,000,000	AUD	7,000,000	0.8693	5,643.750	
XSD327272756	6145631	971151ZCB	Floating	7,000,000	AUD	7,000,000	0.8693	5,643.750	
XSD327272756	6145634	971151ZCB	Floating	7,000,000	AUD	7,000,000	0.8693	5,643.750	
XSD327272757	6145635	971151ZCB	Floating	370,000,000	JPY	370,000,000	0.0095	3,517,603	
XSD3272747470	6145630	971151ZCB	Floating	300,000,000	JPY	300,000,000	0.0095	2,848,096	
XSD32713349	6145619	971151ZCB	Floating	7,000,000	AUD	7,000,000	0.8693	5,643.750	
XSD328486734	6145618	971151ZCB	Floating	380,000,000	JPY	380,000,000	0.0095	417,427,222	Yes
XSD32952159	6145619	971151ZCB	Floating	14,000,000	AUD	14,000,000	0.8693	11,281,750	
XSD324864165	6145620	971151ZCB	Floating	7,000,000	AUD	7,000,000	0.8693	5,643.750	
XSD324864165	6145614	971151ZCB	Floating	120,000,000	JPY	120,000,000	0.0095	1,139,222	
XSD3212125014	6145610	971151ZCB	Floating	234,000,000	JPY	234,000,000	0.0095	2,278,153	Yes

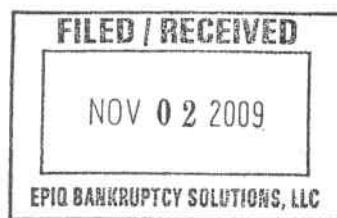
International Securities Identification Number (ISIN)	Blocking Reference	Depository Account Number	Instrument type	Position	Currency	Valuation - Underlying Currency Amount	Valuation - USD Equivalent	FX Rate at 15/03/2008	Includes Coupon Interest Accrual
X5031916269912	6045607	97811 Floating	300,000,000 JPY	7,000,000 AUD	7,000,000	300,000,000	7,000,000	0.0095	2,645,058
X5031916272958	6045608	97811 ZCB	7,000,000 AUD	7,000,000 JPY	160,000,000	7,000,000	0.0093	5,643,750	
X5031916272955	6045609	97811 Floating	160,000,000 JPY	7,000,000 AUD	7,000,000	160,000,000	7,000,000	0.0095	5,643,750
X5031948396900	6045604	97811 ZCB	7,000,000 AUD	7,000,000 JPY	7,000,000	7,000,000	0.0093	5,643,750	
X50319632722	6045605	97811 ZCB	7,000,000 AUD	7,000,000 JPY	7,000,000	7,000,000	0.0093	5,643,750	
X503196327575	6045600	97811 Floating	300,000,000 JPY	3,570,000 USD	300,000,000	3,570,000	0.0095	2,645,058	
X50319635029	6045603	97811 Floating	3,570,000 USD	4,390,000 JPY	3,570,000	4,390,000	1.0000	3,570,000	
X50319745702	6045608	97811 Floating	4,390,000 JPY	710,912,058	4,390,000	710,912,058	0.0095	6,745,081	Yes
X50319745844	6045601	97811 Floating	710,912,058 JPY	200,000,000	710,912,058	200,000,000	0.0095	1,698,704	
X50318596256	6045601	97811 Floating	200,000,000 JPY	500,555,556	200,000,000	500,555,556	0.0095	4,752,035	Yes
X50318596200	6045604	97811 Floating	500,000,000 JPY	100,000,000	500,000,000	100,000,000	0.0095	943,521	
X50317810801	6045606	97811 Floating	100,000,000 JPY	100,000,000	100,000,000	100,000,000	0.0095	886,875	
X5031744558	6045607	97811 Floating	100,000,000 JPY	100,000,000	100,000,000	100,000,000	0.0095	943,521	
X5031659625	6045608	97811 Floating	100,000,000 JPY	100,000,000	100,000,000	100,000,000	0.0095	943,521	
X50316596255	6045603	97811 Floating	100,000,000 JPY	1,000,000	100,000,000	1,000,000	0.0095	886,875	
X50316596255	6045603	97811 Floating	1,000,000 AUD	1,000,000 JPY	1,000,000	1,000,000	0.0095	886,875	
X50316596273	6045605	97811 Floating	1,000,000 JPY	7,000,000	1,000,000	7,000,000	0.0095	5,643,750	
X50316166000	6045602	97811 Floating	220,000,000 JPY	100,000,000	220,000,000	100,000,000	0.0095	2,645,058	
X5031519134	6045558	97811 Floating	100,000,000 JPY	100,000,000	100,000,000	100,000,000	0.0095	943,521	
X50315196039	6045558	97811 Floating	1,000,000,000 JPY	1,000,000,000	1,000,000,000	1,000,000,000	0.0095	1,480,875	
X503147105	6045581	97811 Floating	1,000,000 AUD	1,000,000 JPY	1,000,000	1,000,000	0.0095	886,875	
X503147105	6045581	97811 Floating	1,000,000 JPY	7,000,000	1,000,000	7,000,000	0.0095	5,643,750	
X503147105	6045589	97811 Floating	7,000,000 AUD	3,040,000	7,000,000	3,040,000	0.0095	3,040,000	
X503147105	6045589	97811 Floating	3,040,000 USD	4,500,000 JPY	3,040,000	4,500,000	0.0095	4,500,000	
X50313575614	6045586	97811 Floating	4,500,000 JPY	100,000,000	4,500,000	100,000,000	0.0095	943,521	
X50313575614	6045587	97811 Floating	100,000,000 JPY	3,590,000	100,000,000	3,590,000	0.0095	886,875	
X50313575614	6045587	97811 Floating	3,590,000 USD	150,000,000	3,590,000	150,000,000	0.0095	1,480,875	
X50313267279	6045580	97811 Floating	150,000,000 JPY	7,000,000	150,000,000	7,000,000	0.0095	5,643,750	
X50313267277	6045578	97811 Floating	7,000,000 AUD	3,040,000	7,000,000	3,040,000	0.0095	3,040,000	
X5031296919	6045577	97811 ZCB	3,040,000 JPY	7,000,000	3,040,000	7,000,000	0.0095	5,643,750	
X5031296919	6045579	97811 Floating	7,000,000 JPY	110,000,000	7,000,000	110,000,000	0.0095	1,044,287	
X50311754963	6045579	97811 Floating	110,000,000 JPY	51,982,600	110,000,000	51,982,600	0.0095	483,408	Yes
X50311754962	6045573	97811 Floating	51,982,600 AUD	7,000,000	51,982,600	7,000,000	0.0095	5,643,750	
X50311754962	6045574	97811 Floating	7,000,000 JPY	100,000,000	7,000,000	100,000,000	0.0095	943,521	
X5031101662	6045570	97811 Floating	100,000,000 JPY	2,750,000	100,000,000	2,750,000	0.0095	2,750,000	
X5031085931	6045572	97811 Floating	2,750,000 USD	100,000,000	2,750,000	100,000,000	0.0095	943,521	
X5031296919	6045572	97811 ZCB	100,000,000 JPY	455,15,98	100,000,000	455,15,98	0.0095	4,324,444	
X5031296919	6045579	97811 Floating	455,15,98 JPY	110,000,000	455,15,98 JPY	110,000,000	0.0095	1,160,000	
X50311754963	6045579	97811 Floating	110,000,000 JPY	51,982,600	110,000,000	51,982,600	0.0095	5,643,750	
X50311754962	6045573	97811 Floating	51,982,600 USD	7,000,000	51,982,600	7,000,000	0.0095	943,521	
X50311754962	6045574	97811 Floating	7,000,000 JPY	100,000,000	7,000,000	100,000,000	0.0095	2,987,675	
X5031101662	6045570	97811 Floating	100,000,000 JPY	300,000,000	100,000,000	300,000,000	0.0095	943,521	
X5031085931	604558	97811 Floating	300,000,000 JPY	300,000,000	300,000,000	300,000,000	0.0095	2,987,675	
X5031085931	604558	97811 Floating	300,000,000 JPY	1,740,000	300,000,000	1,740,000	0.0095	1,740,000	
X5031085931	604558	97811 ZCB	1,740,000 JPY	7,000,000	1,740,000	7,000,000	0.0095	5,643,750	
X5031085931	604558	97811 Floating	7,000,000 JPY	131,254,834	7,000,000	131,254,834	0.0095	1,246,070	Yes
X5031085931	604558	97811 ZCB	131,254,834 USD	2,570,000	131,254,834	2,570,000	0.0095	5,643,750	
X5031085931	604558	97811 Floating	2,570,000 JPY	312,800,000	2,570,000	312,800,000	0.0095	943,521	
X5031085931	604558	97811 Floating	312,800,000 JPY	100,000,000	312,800,000	100,000,000	0.0095	2,987,675	
X5031085931	604558	97811 Floating	100,000,000 JPY	300,000,000	100,000,000	300,000,000	0.0095	943,521	
X5031085931	604558	97811 Floating	300,000,000 JPY	1,740,000	300,000,000	1,740,000	0.0095	1,740,000	
X5031085931	604558	97811 ZCB	1,740,000 JPY	7,000,000	1,740,000	7,000,000	0.0095	5,643,750	
X5031085931	604558	97811 Floating	7,000,000 JPY	50,000,000	7,000,000	50,000,000	0.0095	4,324,444	
X5031085931	604558	97811 ZCB	50,000,000 JPY	7,000,000	50,000,000	7,000,000	0.0095	5,643,750	
X5031085931	604558	97811 Floating	7,000,000 JPY	500,000,000	7,000,000	500,000,000	0.0095	1,246,070	Yes
X5031085931	604558	97811 ZCB	500,000,000 JPY	100,000,000	500,000,000	100,000,000	0.0095	5,643,750	
X5031085931	604558	97811 Floating	100,000,000 JPY	300,000,000	100,000,000	300,000,000	0.0095	943,521	
X5031085931	604558	97811 ZCB	300,000,000 JPY	1,740,000	300,000,000	1,740,000	0.0095	1,740,000	
X5031085931	604558	97811 Floating	1,740,000 JPY	7,000,000	1,740,000	7,000,000	0.0095	5,643,750	
X5031085931	604558	97811 ZCB	7,000,000 JPY	50,000,000	7,000,000	50,000,000	0.0095	4,324,444	
X5031085931	604558	97811 Floating	50,000,000 JPY	7,000,000	50,000,000	7,000,000	0.0095	5,643,750	
X5031085931	604558	97811 ZCB	7,000,000 JPY	500,000,000	7,000,000	500,000,000	0.0095	1,246,070	Yes
X5031085931	604558	97811 Floating	500,000,000 JPY	100,000,000	500,000,000	100,000,000	0.0095	5,643,750	
X5031085931	604558	97811 ZCB	100,000,000 JPY	300,000,000	100,000,000	300,000,000	0.0095	943,521	
X5031085931	604558	97811 Floating	300,000,000 JPY	1,740,000	300,000,000	1,740,000	0.0095	1,740,000	
X5031085931	604558	97811 ZCB	1,740,000 JPY	7,000,000	1,740,000	7,000,000	0.0095	5,643,750	
X5031085931	604558	97811 Floating	7,000,000 JPY	50,000,000	7,000,000	50,000,000	0.0095	4,324,444	
X5031085931	604558	97811 ZCB	50,000,000 JPY	7,000,000	50,000,000	7,000,000	0.0095	5,643,750	
X5031085931	604558	97811 Floating	7,000,000 JPY	500,000,000	7,000,000	500,000,000	0.0095	1,246,070	Yes
X5031085931	604558	97811 ZCB	500,000,000 JPY	100,000,000	500,000,000	100,000,000	0.0095	5,643,750	
X5031085931	604558	97811 Floating	100,000,000 JPY	300,000,000	100,000,000	300,000,000	0.0095	943,521	
X5031085931	604558	97811 ZCB	300,000,000 JPY	1,740,000	300,000,000	1,740,000	0.0095	1,740,000	
X5031085931	604558	97811 Floating	1,740,000 JPY	7,000,000	1,740,000	7,000,000	0.0095	5,643,750	
X5031085931	604558	97811 ZCB	7,000,000 JPY	50,000,000	7,000,000	50,000,000	0.0095	4,324,444	
X5031085931	604558	97811 Floating	50,000,000 JPY	7,000,000	50,000,000	7,000,000	0.0095	5,643,750	
X5031085931	604558	97811 ZCB	7,000,000 JPY	500,000,000	7,000,000	500,000,000	0.0095	1,246,070	Yes
X5031085931	604558	97811 Floating	500,000,000 JPY	100,000,000	500,000,000	100,000,000	0.0095	5,643,750	
X5031085931	604558	97811 ZCB	100,000,000 JPY	300,000,000	100,000,000	300,000,000	0.0095	943,521	
X5031085931	604558	97811 Floating	300,000,000 JPY	1,740,000	300,000,000	1,740,000	0.0095	1,740,000	
X5031085931	604558	97811 ZCB	1,740,000 JPY	7,000,000	1,740,000	7,000,000	0.0095	5,643,750	
X5031085931	604558	97811 Floating	7,000,000 JPY	50,000,000	7,000,000	50,000,000	0.0095	4,324,444	
X5031085931	604558	97811 ZCB	50,000,000 JPY	7,000,000	5				

International Securities Identification Number (ISIN)	Blocking Reference	Repository Account Number	Instrument type	Position	Currency	Valuation - Underlying Currency Amount	FX Rate at 15/09/2008	Valuation - USD Equivalent	Includes Coupon Interest Accrual
XSB026861107		97115 Festing	173,000,000 JPY	130,000,000 JPY	102,925,028	0.0095	974,213	Yes	
XSB0268602231	6045530	67115 Festing	100,000,000 JPY	70,000,000 AUD	70,000,000	0.0093	5,643,750		
XSB0268640322	6045532	97115 ZCB	100,000,000 JPY	120,000,000 JPY	100,000,000	0.0095	949,352		
XSB0268614653	6045534	97115 Festing	50,000,000 JPY	50,000,000 JPY	123,306,867	0.0095	1,170,814	Yes	
XSB0268622177	6045535	97115 Festing	50,000,000 JPY	50,000,000 JPY	51,911,111	0.0095	492,819	Yes	
XSB026861873122	6045536	97115 Festing	50,000,000 JPY	50,000,000 JPY	505,104,187	0.0095	4,795,217	Yes	
XSB0268606904	6045537	97115 Festing	100,000,000 JPY	100,000,000 JPY	100,000,000	0.0095	949,352		
XSB0268608847	6045538	97115 Festing	90,000,000 JPY	90,000,000 JPY	90,000,000	0.0095	854,417		
XSB0268633848	6045539	97115 Festing	50,000,000 JPY	50,000,000 JPY	50,000,000	0.0095	474,876		
XSB0268637144	6045540	97115 Festing	300,000,000 JPY	300,000,000 JPY	356,569,000	0.0095	3,214,031	Yes	
XSB0268650682	6045541	97115 Festing	3,000,000 USD	3,000,000 JPY	3,000,000	0.0095	3,000,000		
XSB026867973045	6045542	97115 Festing	410,000,000 JPY	410,000,000 JPY	410,000,000	0.0095	3,892,343		
XSB02686278532	6045543	97115 Festing	100,000,000 JPY	100,000,000 JPY	102,655,566	0.0095	949,352	Yes	
XSB0268629559	6045544	97115 Festing	100,000,000 JPY	100,000,000 JPY	100,000,000	0.0095	949,352		
XSB026867475672	6045545	97115 Festing	50,000,000 JPY	50,000,000 JPY	50,700,000	0.0095	481,321	Yes	
XSB026867915389	6045546	97115 ZCB	300,000 EUR	300,000 JPY	300,000	0.0095	425,520		
XSB0268672543900	6045547	97115 Festing	1,000,000 JPY	1,000,000 JPY	1,000,000	0.0095	9,493,521		
XSB0268672980457	6045548	97115 ZCB	7,000,000 AUD	7,000,000 JPY	7,000,000	0.0095	5,643,750		
XSB026867162245	6045549	97115 Festing	100,000,000 JPY	100,000,000 JPY	105,794,833	0.0095	1,004,375	Yes	
XSB026867026177	6045550	97115 Festing	200,000,000 JPY	200,000,000 JPY	200,500,000	0.0095	1,888,704		
XSB02686384766	6045551	97115 Festing	100,000,000 JPY	100,000,000 JPY	100,000,000	0.0095	949,352		
XSB02686384253	6045552	97115 Festing	97115 Festing	97115 Festing	101,428,333	0.0095	982,722	Yes	
XSB026862416703	6045553	97115 ZCB	50,000,000 JPY	50,000,000 JPY	50,085,566	0.0095	475,486	Yes	
XSB026866551299	6045554	97115 Festing	5,000,000 AUD	5,000,000 JPY	5,000,000	0.0095	4,031,250		
XSB026864130269	6045555	97115 ZCB	18,500,000 EUR	18,500,000 JPY	18,500,000	0.0095	23,403,600		
XSB026863811674	6045556	97115 Festing	50,000,000 AUD	50,000,000 JPY	50,000,000	0.0095	4,031,250		
XSB02686298374	6045557	97115 ZCB	5,000,000 AUD	5,000,000 JPY	5,000,000	0.0095	4,031,250		
XSB026861613474	6045558	97115 Festing	5,000,000 AUD	5,000,000 JPY	5,000,000	0.0095	4,031,250		
XSB0268639210	6045559	97115 ZCB	10,000,000 USD	10,000,000 JPY	10,900,000	0.0095	10,900,000		
XSB026865123247	6045560	97115 Festing	1,000,000,000 JPY	1,000,000,000 JPY	1,000,000,000	0.0095	10,000,000		
XSB02686593031	6045561	97115 ZCB	10,000,000 USD	10,000,000 JPY	10,000,000	0.0095	10,000,000		
XSB026865232832	6045562	97115 Festing	10,000,000 USD	10,000,000 JPY	10,000,000	0.0095	10,000,000		
XSB02686738757	6045563	97115 ZCB	3,000,000 USD	3,000,000 JPY	3,000,000	0.0095	3,000,000		
XSB026862971786	6045564	97115 Festing	9,500,000 EUR	9,500,000 JPY	9,500,000	0.0095	13,474,800		
XSB026863635110	6045565	97115 ZCB	97115 Festing	97115 Festing	255,433	0.0095	503,433	Yes	
XSB026864290143	6045566	97115 Festing	100,000,000 JPY	100,000,000 JPY	101,041,667	0.0095	959,241	Yes	
XSB0268634063906	6045567	97115 ZCB	3,200,000 EUR	3,200,000 JPY	3,200,000	0.0095	4,538,880		
XSB0268624346592	6045568	97115 Festing	1,000,000 USD	1,000,000 JPY	1,046,500	0.0095	1,046,500	Yes	
XSB0268627897199	6045569	97115 ZCB	8,400,000 USD	8,400,000 JPY	8,400,000	0.0095	8,400,000		
XSB026862852726	6045570	97115 Festing	4,260,000 EUR	4,260,000 JPY	4,260,000	0.0095	6,042,384		
XSB02686994537	6045571	97115 ZCB	500,000,000 JPY	500,000,000 JPY	500,000,000	0.0095	4,748,760		
XSB0107171546	6045572	97115 Festing	500,000,000 JPY	500,000,000 JPY	500,000,000	0.0095	4,748,760		
XSB0107171542	6045573	97115 ZCB							
									Grand Total
									2,084,741,055

Where possible, accrued interest has been calculated for Fixed and Floating Rate Notes. In some instances this has not been possible due to lack of information at the time of submission.
LBIE reserves all rights with respect to all valuations including as to accrued interest.

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EXHIBIT B

[Executed Evidence of Transfer of Claim]

AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM
LEHMAN PROGRAM SECURITY

TO: THE DEBTOR AND THE BANKRUPTCY COURT

1. For value received, the adequacy and sufficiency of which are hereby acknowledged, Farglory Life Insurance Co Ltd ("Seller") hereby unconditionally and irrevocably sells, transfers and assigns to Barclays Bank PLC (the "Purchaser"), and Purchaser hereby agrees to purchase, as of the date hereof, (a) an undivided interest, to the extent of the nominal amount specified in Schedule 1 attached hereto (the "Purchased Claim"), in Seller's right, title and interest in and to Proof of Claim Number 62783 filed by or on behalf of Seller's predecessor in interest (the "Proof of Claim") against Lehman Brothers Holdings, Inc., debtor in proceedings for reorganization (the "Proceedings") in the United States Bankruptcy Court for the Southern District of New York (the "Court"), administered under Case No. 08-13555 (JMP) (the "Debtor"), (b) all rights and benefits of Seller relating to the Purchased Claim, including without limitation (i) any right to receive cash, securities, instruments, interest, damages, penalties, fees or other property, which may be paid or distributed with respect to the Purchased Claim or with respect to any of the documents, agreements, bills and/or other documents (whether now existing or hereafter arising) which evidence, create and/or give rise to or affect in any material way the Purchased Claim, whether under a plan or reorganization or liquidation, pursuant to a liquidation, or otherwise, (ii) any actions, claims (including, without limitation, "claims" as defined in Section 101(5) of Title 11 of the United States Code (the "Bankruptcy Code")), rights or lawsuits of any nature whatsoever, whether against the Debtor or any other party, arising out of or in connection with the Purchased Claim, (iii) any rights and benefits arising out of or in connection with any exhibit, attachment and/or supporting documentation relating to the Purchased Claim, and (iv) any and all of Seller's right, title and interest in, to and under the transfer agreements, if any, under which Seller or any prior seller acquired the rights and obligations underlying or constituting a part of the Purchased Claim, but only to the extent related to the Purchased Claim, (c) the security or securities (any such security, a "Purchased Security") relating to the Purchased Claim and specified in Schedule 1 attached hereto, and (d) any and all proceeds of any of the foregoing (collectively, as described in clauses (a), (b), and (c), the "Transferred Claims"). For the avoidance of doubt, Purchaser does not assume and shall not be responsible for any obligations or liabilities of the Seller related to or in connection with the Transferred Claims or the Proceedings.
2. Seller hereby represents and warrants to Purchaser that: (a) the Proof of Claim was duly and timely filed on or before 5:00 p.m. (prevailing Eastern Time) on November 2, 2009 in accordance with the Court's order setting the deadline for filing proofs of claim in respect of "Lehman Program Securities"; (b) the Proof of Claim relates to one or more securities expressly identified on the list designated "Lehman Programs Securities" available on <http://www.lehman-docket.com> as of July 17, 2009; (c) Seller owns and has good and marketable title to the Transferred Claims, free and clear of any and all liens, claims, set-off rights, security interests, participations, or encumbrances created or incurred by Seller or against Seller; (d) Seller is duly authorized and empowered to execute and perform its obligations under this Agreement and Evidence of Transfer; (e) the Proof of Claim includes the Purchased Claim specified in Schedule 1 attached hereto; (f) Seller has not engaged in any acts, conduct or omissions, or had any relationship with the Debtor or its affiliates, that, with respect to the Transferred Claim, will give rise to any setoff, defense or counterclaim, or will result in Purchaser receiving in respect of the Transferred Claims proportionately less payments or distributions or less favorable treatment than other unsecured creditors, (g) all amounts due and owing in respect of each Purchased Security have been declared due and payable in accordance with the terms of one or more agreements or instruments relating to any such Purchased Security and, as of the date of this Agreement, the Purchased Securities have been accelerated and (h) Seller has delivered to Buyer a copy of the most recent Notice of Proposed Allowed Claim Amount, including any and all related exhibits, issued by and on behalf of the Debtor with respect to the Proof of Claim.

3. Seller hereby waives any objection to the transfer of the Transferred Claims to Purchaser on the books and records of the Debtor and the Court, and hereby waives to the fullest extent permitted by law any notice or right to receive notice of a hearing pursuant to Rule 3001(e) of the Federal Rules of Bankruptcy Procedure, the Bankruptcy Code, applicable local bankruptcy rules or applicable law, and consents to the substitution of Seller by Purchaser for all purposes in the case, including, without limitation, for voting and distribution purposes with respect to the Transferred Claims. Purchaser agrees to file a notice of transfer with the Court pursuant to Federal Rule of Bankruptcy Procedure 3001(e) including this Agreement and Evidence of Transfer of Claim. Seller acknowledges and understands, and hereby stipulates, that an order of the Court may be entered without further notice to Seller

transferring to Purchaser the Transferred Claims, recognizing Purchaser as the sole owner and holder of the Transferred Claims, and directing that all payments or distributions of money or property in respect of the Transferred Claim be delivered or made to Purchaser.

4. All representations, warranties, covenants and indemnities shall survive the execution, delivery and performance of this Agreement and Evidence of Transfer of Claim and the transactions described herein. Purchaser shall be entitled to transfer its rights hereunder without any notice to or the consent of Seller. Seller hereby agrees to indemnify, defend and hold Purchaser, its successors and assigns and its officers, directors, employees, agents and controlling persons harmless from and against any and all losses, claims, damages, costs, expenses and liabilities, including, without limitation, reasonable attorneys' fees and expenses, which result from Seller's breach of its representations and warranties made herein.

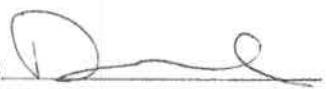
5. Seller shall promptly (but in any event no later than three (3) business days) remit any payments, distributions or proceeds received by Seller in respect of the Transferred Claims to Purchaser. Seller has transferred, or shall transfer as soon as practicable after the date hereof, to Purchaser each Purchased Security to such account, via Euroclear or Clearstream (or similar transfer method), as Purchaser may designate in writing to Seller. This Agreement and Evidence of Transfer supplements and does not supersede any confirmation, any other automatically generated documentation or any applicable rules of Euroclear or Clearstream (or similar transfer method) with respect to the purchase and sale of the Purchased Security.

6. Each of Seller and Purchaser agrees to (a) execute and deliver, or cause to be executed and delivered, all such other and further agreements, documents and instruments and (b) take or cause to be taken all such other and further actions as the other party may reasonably request to effectuate the intent and purposes, and carry out the terms, of this Agreement and Evidence of Transfer, including, without limitation, cooperating to ensure the timely and accurate filing of any amendment to the Proof of Claim.

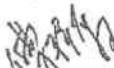
7. Seller's and Purchaser's rights and obligations hereunder shall be governed by and interpreted and determined in accordance with the laws of the State of New York (without regard to any conflicts of law provision that would require the application of the law of any other jurisdiction). Seller and Purchaser each submit to the jurisdiction of the courts located in the County of New York in the State of New York. Each party hereto consents to service of process by certified mail at its address listed on the signature page below.

IN WITNESS WHEREOF, this AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM is executed this 16th day of March 2012.

Barclays Bank PLC

By: 
Name: Daniel Crowley
Title: Managing Director
745 Seventh Ave
New York, NY 10019

Farglory Life Insurance Co Ltd

By: 
Name: 傅祥原
Title: Manager
18 FL., NO 200 Keelung Rd., SEC. 1
Taipei
Taiwan, 110

Schedule 1

Transferred Claims

Purchased Claim

On the original Proof of Claim filed on November 2, 2009, the Securities/ISINs below represented \$54,210,085.00, of the total Proof of Claim amount of \$2,084,741,055.00.

Pursuant to the Notice of Proposed Allowed Claim Amount dated August 24, 2011, the Securities/ISINs below represented \$54,249,332.66, of the total Notice of Proposed Allowed Claim Amount of \$699,051,599.77.

Lehman Programs Securities to which Transfer Relates

Description of Security	ISIN/CUSIP	Issuer	Guarantor	Principal/Notional Amount	Coupon	Maturity	Accrued Amount (as of Proof of Claim Filing Date)
Issue of AUD17,000,000 Principal Protected Synthetic Portfolio Linked Notes due 2017 Guaranteed by Lehman Brothers Holdings Inc. under the U.S.\$100,000,000 Euro Medium-Term Note Program	XIS0334171799	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	AUD 17,000,000 of AUD 17,000,000	Interest linked to the occurrence of Credit Events (as defined in the Annex)	December 20, 2017	AUD 60,214 of AUD 60,214

Issue of AUD33,000,000 Principal Protected Synthetic Portfolio Linked Notes due 2017 Guaranteed by Lehman Brothers Holdings Inc. under the U.S.\$100,000,000, 000 Euro Medium-Term Note Program	XS0334171872	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	AUD 33,000,000 of AUD 33,000,000 USD 26,606,250 of USD 26,606,250	Interest linked to the occurrence of Credit Events (as defined in the Annex)	December 20, 2017	AUD 116,886 of AUD 116,886 USD 94,239.33 USD 94,239.33
Issue of AUD17,000,000 Principal Protected Synthetic Portfolio Linked Notes due 2017 Guaranteed by Lehman Brothers Holdings Inc.under the U.S.\$100,000,000, 000Euro Medium-Term Note Program	XS0334172094	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	AUD 17,000,000 of AUD 17,000,000 USD 13,706,250 of USD 13,706,250	Interest linked to the occurrence of Credit Events (as defined in the Annex)	December 20, 2017	AUD 60,214 of AUD 60,214 USD 48,547.53 of USD 48,547.53